Bank name: Credit Agricole

| Dank name | | | |
|---|--|--|--|
| | | | |
| eral Bank Data | | | |
| ection 1 - General Information | GSIB | Response | |
| a. General information provided by the relevant supervisory authority: | | | |
| (1) Country code | 1001 | FR | 1.a.(1) |
| (2) Bank name | 1002 | CreditAgricole | 1.a.(2) |
| (3) Reporting date (yyyy-mm-dd) | 1003 | 2015-12-31 | 1.a.(3) |
| (4) Reporting currency | 1004 | EUR | 1.a.(4) |
| (5) Euro conversion rate | 1005 | 1 | 1.a.(5) |
| b. General Information provided by the reporting institution: | | | |
| (1) Reporting unit | 1007 | 1,000,000 | 1.b.(1) |
| (2) Accounting standard | 1008 | IFRS | 1.b.(2) |
| (3) Date of public disclosure (yyyy-mm-dd) | 1009 | 2016-04-29 | 1.b.(3) |
| (4) Language of public disclosure | 1010 | French | 1.b.(4) |
| (5) Web address of public disclosure | 1011 | http://www.credit-agricole.com/Investisseur-et- | 1.b.(5) |
| Indicator | | | |
| | | | |
| ection 2 - Total Exposures | GSIB | Amount | |
| a. Derivatives | | | |
| (1) Counterparty exposure of derivatives contracts | 1012 | 21,961 | 2.a.(1) |
| (2) Capped notional amount of credit derivatives | 1201 | 4,694 | 2.a.(2) |
| (3) Potential future exposure of derivative contracts | 1018 | 30,540 | 2.a.(3) |
| b. Securities financing transactions (SFTs) | | | |
| (1) Adjusted gross value of SFTs | 1013 | 114,288 | 2.b.(1) |
| (2) Counterparty exposure of SFTs | 1014 | 5,211 | 2.b.(2) |
| c. Other assets | 1015 | 1,086,446 | 2.c. |
| d. Gross notional amount of off-balance sheet items | | | |
| (1) Items subject to a 0% credit conversion factor (CCF) | 1019 | 36,777 | 2.d.(1) |
| (2) Items subject to a 20% CCF | 1022 | 49,228 | 2.d.(2) |
| (3) Items subject to a 50% CCF | 1023 | 138,650 | 2.d.(3) |
| (4) Items subject to a 100% CCF | 1024 | 76,913 | 2.d.(4) |
| e. Regulatory adjustments | 1031 | | 2.e. |
| f. Total exposures indicator (Total exposures prior to regulatory adjustments) (sum of items 2.a.(1) | | | |
| thorough 2.c, 0.1 times 2.d.(1), 0.2 times 2.d.(2), 0.5 times 2.d.(3), and 2.d.(4)) | 1103 | 1,422,901 | 2.f. |
| erconnectedness Indicators | | | |
| | GSIB 1033 | Amount 36,013 | 3.a. |
| ection 3 - Intra-Financial System Assets | GSIB | | |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions | GSIB 1033 | 36,013 | 3.a. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit | GSIB 1033 1034 | 36,013 0 | 3.a. 3.a.(1) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions | GSIB 1033 1034 | 36,013 0 | 3.a. 3.a.(1) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: | GSIB 1033 1034 1035 | 36,013 0 37,227 | 3.a. 3.a.(1) 3.b. |
| a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities | GSIB 1033 1034 1035 1036 1037 1038 | 36,013 0 37,227 | 3.a. 3.a.(1) 3.b. 3.c.(1) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities | GSIB 1033 1034 1035 1036 1037 | 36,013 0 37,227 0 64,940 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) |
| a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 | 36,013 0 37,227 0 64,940 2,539 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) |
| a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) | GSIB 1033 1034 1035 1036 1037 1038 1039 | 36,013 0 37,227 0 64,940 2,539 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) |
| a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 | 36,013 0 37,227 0 64,940 2,539 0 0 5,455 | 3.a. 3.a.(1) 3.b. 3.c.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 | 36,013 0 37,227 0 64,940 2,539 0 5,455 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-Financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) |
| a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (5) Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financial institutions with other financial institutions c. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 GSIB | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 11,018 174,745 | 3.a. (1) (3.c.(1) (3.c.(2) (3.c.(3) (3.c.(4) (3.c.(6) (3.c.(6) (3.d. (3.e.(2) (3.f. (4.a.(1) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 0 7,231 11,018 174,745 Amount | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to non-depository financial institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 11,018 174,745 Amount | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (5) Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount 38,773 90,447 0 9,824 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount 38,773 90,447 0 9,824 | 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount Amount 38,773 90,447 0 9,824 1,064 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative fair value | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105 1048 1049 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount 38,773 90,447 0 9,824 1,064 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (5) Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105 1048 1049 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount Amount 38,773 90,447 0 9,824 1,064 | 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105 1048 1049 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount Amount 38,773 90,447 0 9,824 1,064 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to non-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105 1048 1049 | 36,013 0 37,227 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount Amount 24,739 15,072 179,918 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-Financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-Financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105 1048 1049 1050 1051 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount Amount 24,739 15,072 179,918 Amount | 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105 1048 1049 1050 1051 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount Amount Amount Amount Amount Amount | 3.a. (1) (3.c.(1) (3.c.(2) (3.c.(3) (3.c.(4) (3.c.(6) (3.c.(6) (3.d. (3.e.(2) (3.e.(2) (3.e.(2) (3.e.(2) (3.e.(2) (4.a.(3) (4.a.(3) (4.d.(2) (4.e. (4.d.(1) (4.d.(2) (4.e. (4.d.(1) (4.e. (4.d.(2) (4.e. (4.d.(4) (4.e. (4.d.(4) (4.e. (4.d.(4) (4.e. (4.d.(4) (4.e. (4.d.(4) (4.e. (4.e. (4.d.(4) (4.e. (4. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to ono-depository financial institutions (3) Loans obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 1045 GSIB 1050 1051 1050 1051 1052 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 0 7,231 10,321 11,018 174,745 Amount Amount Amount Amount Amount Amount Amount | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (3) Lunar system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) ection 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-Financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105 1048 1049 1050 1051 1052 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount Amount 38,773 90,447 0 9,824 1,064 24,739 15,072 179,918 Amount Amount 30,591 67,167 30,119 | 3.a. 3.a.(1) 3.b. 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| ection 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure (1) Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to depository institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions c. Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) section 5 - Securities Outstanding a. Secured debt securities b. Senior unsecured debt securities c. Subordinated debt securities d. Commercial paper | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1043 1044 1045 GSIB 1046 1047 1105 1048 1049 GSIB 1053 1054 1055 1056 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount 38,773 90,447 0 9,824 1,064 24,739 15,072 179,918 Amount Amount Amount 30,591 67,167 30,119 50,261 | 3.a. 3.a.(1) 3.c.(2) 3.c.(3) 3.c.(4) 3.c.(5) 3.c.(6) 3.d. 3.e.(1) 3.e.(2) 3.f. 4.a.(1) 4.a.(2) 4.a.(3) 4.b. 4.c. 4.d.(1) 4.d.(2) 4.e. |
| Election 3 - Intra-Financial System Assets a. Funds deposited with or lent to other financial institutions (1) Certificates of deposit b. Unused portion of committed lines extended to other financial institutions c. Holdings of securities issued by other financial institutions: (1) Secured debt securities (2) Senior unsecured debt securities (3) Subordinated debt securities (4) Commercial paper (5) Equity securities (6) Offsetting short positions in relation to the specific equity securities included in item 3.c.(5) d. Net positive current exposure of securities financing transactions with other financial institutions e. Over-the-counter derivatives with other financial institutions that have a net positive fair value: (1) Net positive fair value (2) Potential future exposure f. Intra-financial system assets indicator (sum of items 3.a, 3.b through 3.c.(5), 3.d, 3.e.(1), and 3.e.(2), minus 3.c.(6)) section 4 - Intra-Financial System Liabilities a. Funds deposited by or borrowed from other financial institutions: (1) Deposits due to depository institutions (2) Deposits due to onon-depository financial institutions (3) Loans obtained from other financial institutions b. Unused portion of committed lines obtained from other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative current exposure of securities financing transactions with other financial institutions d. Over-the-counter derivatives with other financial institutions that have a net negative fair value: (1) Net negative fair value (2) Potential future exposure e. Intra-financial system liabilities indicator (sum of items 4.a.(1) through 4.d.(2)) | GSIB 1033 1034 1035 1036 1037 1038 1039 1040 1041 1042 1045 GSIB 1046 1047 1105 1048 1049 1050 1051 1052 | 36,013 0 37,227 0 0 64,940 2,539 0 5,455 0 7,231 10,321 11,018 174,745 Amount Amount | 3.a. (1) (3.c.(1) (3.c.(2) (3.c.(4) (3.c.(5) (3.c.(6) (3.d. (3.e.(2) (3.e.(|

Bank name: Credit Agricole

| Section 1 - General Information | GSIB | Response | |
|--|---|--|--|
| a. General information provided by the relevant supervisory authority: | COID | поэропае | |
| (1) Country code | 1001 | FR | 1.a.(1) |
| (2) Bank name | 1002 | CreditAgricole | 1.a.(2) |
| (3) Reporting date (yyyy-mm-dd) | 1003 | 2015-12-31 | 1.a.(3) |
| (4) Reporting currency | 1004 | EUR | 1.a.(4) |
| (5) Euro conversion rate | 1005 | 1 | 1.a.(5) |
| b. General Information provided by the reporting institution: | | | |
| (1) Reporting unit | 1007 | 1,000,000 | 1.b.(1) |
| (2) Accounting standard | 1008 | IFRS | 1.b.(2) |
| (3) Date of public disclosure (yyyy-mm-dd) | 1009 | 2016-04-29 | 1.b.(3) |
| (4) Language of public disclosure | 1010 | French | 1.b.(4) |
| (5) Web address of public disclosure | 1011 | http://www.credit-agricole.com/Investisseur-et- | 1.b.(5) |
| ostitutability/Financial Institution Infrastructure Indicators | | | |
| Section 6 - Payments made in the reporting year (excluding intragroup payments) | GSIB | Amount | |
| a. Australian dollars (AUD) | 1061 | 361,644 | 6.a. |
| b. Brazilian real (BRL) | 1062 | 0 | 6.b. |
| c. Canadian dollars (CAD) | 1063 | 392,594 | 6.c. |
| d. Swiss francs (CHF) | 1064 | 426,028 | 6.d. |
| e. Chinese yuan (CNY) | 1065 | 486,946 | 6.e. |
| f. Euros (EUR) | 1066 | 9,151,561 | 6.f. |
| g. British pounds (GBP) | 1067 | 2,376,247 | 6.g. |
| h. Hong Kong dollars (HKD) | 1068 | 388,667 | 6.h. |
| i. Indian rupee (INR) | 1069 | 11 | 6.i. |
| j. Japanese yen (JPY) | 1070 | 2,911,554 | 6.j. |
| k. Swedish krona (SEK) | 1071 | 68,786 | 6.k. |
| I. United States dollars (USD) | 1072 | 12,827,063 | 6.I. |
| m. Payments activity indicator (sum of items 6.a through 6.l) | 1073 | 29,391,101 | 6.m. |
| | | | |
| Postion 0. Underweitten Transactions / Dubt and Funds Made | COID | • | |
| <u> </u> | GSIB | Amount 2 172 | 8 a |
| a. Equity underwriting activity | 1075 | 2,172 | 8.a. 8.b. |
| <u> </u> | | | 8.a. 8.b. 8.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1075 1076 | 2,172 68,678 | 8.b. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) | 1075 1076 | 2,172 68,678 | 8.b. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) nplexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives | 1075 1076 1077 | 2,172 68,678 70,851 | 8.b. 8.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity rc. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty | 1075 1076 1077 1077 | 2,172 68,678 70,851 Amount 5,850,771 | 8.b. 8.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity mplexity indicator (sum of items 8.a and 8.b) mplexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally | 1075 1076 1077 1077 GSIB 1078 1079 | 2,172 68,678 70,851 Amount 5,850,771 8,433,308 | 9.a. 9.b. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Inplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty | 1075 1076 1077 1077 | 2,172 68,678 70,851 Amount 5,850,771 | 8.b. 8.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity r. Underwriting activity indicator (sum of items 8.a and 8.b) **mplexity indicators** **section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) | 1075 1076 1077 1077 1077 GSIB 1078 1079 1080 | 2,172 68,678 70,851 Amount 5,850,771 8,433,308 14,284,079 | 9.a. 9.b. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) **mplexity indicators section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) section 10 - Trading and Available-for-Sale Securities | 1075 1076 1077 1077 1077 GSIB 1078 1079 1080 | 2,172 68,678 70,851 Amount 5,850,771 8,433,308 14,284,079 | 9.a. 9.b. 9.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity r. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) | 1075 1076 1077 1077 1077 1078 1079 1080 | 2,172 68,678 70,851 Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 | 9.a. 9.b. 9.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity r. Underwriting activity indicator (sum of items 8.a and 8.b) **Property Indicators** **Property Indicators | 1075 1076 1077 1077 GSIB 1078 1079 1080 | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 | 9.a. 9.b. 9.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) ***mplexity indicators** **section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) **section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets | GSIB 1079 1080 1081 1082 1083 | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 | 9.a. 9.b. 9.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) | 1075 1076 1077 1077 GSIB 1078 1079 1080 | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 | 9.a. 9.b. 9.c. |
| b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) mplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) | GSIB 1078 1079 1080 1081 1082 1083 1084 1085 | Amount Amount Amount 28,430 Amount 28,430 117,336 128,327 9,792 | 9.a. 9.b. 9.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) **mplexity indicators **section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) **section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) **Section 11 - Level 3 Assets | GSIB 1079 1080 1081 1082 1083 1084 1085 | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) | GSIB 1078 1079 1080 1081 1082 1083 1084 1085 | Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 | 9.a. 9.b. 9.c. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Inplexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) | GSIB 1079 1080 1081 1082 1083 1084 1085 | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) | GSIB 1079 1080 1081 1082 1083 1084 1085 | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) | GSIB 1078 1079 1080 1081 1082 1083 1084 1085 GSIB 1086 | 2,172 68,678 70,851 Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount 5,644 | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) | GSIB 1078 1079 1080 1081 1082 1083 1084 1085 GSIB 1086 GSIB | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount Amount Amount | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) | GSIB 1078 1079 1080 1081 1082 1083 1084 1085 1086 GSIB 1086 GSIB 1087 | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount Amount Amount Amount Amount | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) SSS-Jurisdictional Activity Indicators Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) | GSIB 1079 1080 1081 1082 1083 1084 1085 1086 1087 1087 1087 1088 1087 1088 1088 1088 | 2,172 68,678 70,851 Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount 5,644 Amount 47,062 | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a. |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) Implexity indicators Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (HFT) b. Available-for-sale securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) (1) Any foreign liabilities to related offices included in item 13.a. | GSIB 1079 1080 1081 1082 1083 1084 1085 1086 1087 1087 1088 1089 1088 1088 1088 1088 1089 1088 1088 | Amount Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount 5,644 Amount 47,062 0 | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 10.e. 11.a. 12.a. 13.a. 13.a. (1) |
| a. Equity underwriting activity b. Debt underwriting activity c. Underwriting activity indicator (sum of items 8.a and 8.b) **mplexity indicators** **Section 9 - Notional Amount of Over-the-Counter (OTC) Derivatives a. OTC derivatives cleared through a central counterparty b. OTC derivatives settled bilaterally c. OTC derivatives indicator (sum of items 9.a and 9.b) **Section 10 - Trading and Available-for-Sale Securities a. Held-for-trading securities (HFT) b. Available-for-sale securities (AFS) c. Trading and AFS securities that meet the definition of Level 1 assets d. Trading and AFS securities that meet the definition of Level 2 assets, with haircuts e. Trading and AFS securities indicator (sum of items 10.a and 10.b, minus the sum of 10.c and 10.d) **Section 11 - Level 3 Assets a. Level 3 assets indicator (Assets valued using Level 3 measurement inputs) **Section 12 - Cross-Jurisdictional Claims a. Cross-jurisdictional claims indicator (Total foreign claims on an ultimate risk basis) **Section 13 - Cross-Jurisdictional Liabilities a. Foreign liabilities (excluding derivatives and local liabilities in local currency) | GSIB 1079 1080 1081 1082 1083 1084 1085 1086 1087 1087 1087 1088 1087 1088 1088 1088 | 2,172 68,678 70,851 Amount 5,850,771 8,433,308 14,284,079 Amount 28,430 117,336 128,327 9,792 7,648 Amount 5,644 Amount 47,062 | 9.a. 9.b. 9.c. 10.a. 10.b. 10.c. 10.d. 11.a. |